

Underlying Instrument - FKLI

Cont	Sett	Change	Open	High	Low	Volm	Open Int
SEP 23	1,451.5	-3.50	1,454.0	1454.00	1449.00	4352	40,565
OCT 23	1,453.0	-3.00	1,454.5	1455.50	1451.50	606	1,106
DEC 23	1,454.5	-2.00	1,454.0	1456.00	1453.50	53	766
MAR 24	1,443.5	-3.50	1,443.5	1444.00	1441.50	36	386

Calls									Puts								
Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl	Ticker	Strike	Last	1D%	High	Low	Volm	OInt	OICl
Sep-23 (8d 9/29/23); CSize 50; IKU3 1452.50																	
IKU3C	1300	151.4	0	0	0	0	0	0	IKU3P	1300	0.1	0	0	0	0	0	0
IKU3C	1310	141.4	0	0	0	0	0	0	IKU3P	1310	0.1	0	0	0	0	0	0
IKU3C	1320	131.4	0	0	0	0	0	0	IKU3P	1320	0.1	0	0	0	0	0	0
IKU3C	1330	121.4	0	0	0	0	0	0	IKU3P	1330	0.1	0	0	0	0	0	0
IKU3C	1340	111.4	0	0	0	0	0	0	IKU3P	1340	0.1	0	0	0	0	0	0
IKU3C	1350	101.4	0	0	0	0	0	0	IKU3P	1350	0.1	0	0	0	0	0	0
IKU3C	1360	91.4	0	0	0	0	0	0	IKU3P	1360	0.1	0	0	0	0	0	0
IKU3C	1370	81.4	0	0	0	0	0	0	IKU3P	1370	0.1	0	0	0	0	0	0
IKU3C	1380	71.5	0	0	0	0	0	0	IKU3P	1380	0.1	0	0	0	0	0	0
IKU3C	1390	61.5	0	0	0	0	0	0	IKU3P	1390	0.1	0	0	0	0	0	0
IKU3C	1400	51.5	0	0	0	0	0	0	IKU3P	1400	0.1	0	0	0	0	0	0
IKU3C	1410	41.5	0	0	0	0	50	0	IKU3P	1410	0.1	0	0	0	0	0	0
IKU3C	1420	31.5	0	0	0	0	90	0	IKU3P	1420	0.1	0	0	0	0	1	0
IKU3C	1430	21.9	0	0	0	0	84	0	IKU3P	1430	0.4	0	0	0	0	10	0
IKU3C	1440	13.1	0	0	0	0	4	0	IKU3P	1440	1.6	0	0	0	0	59	0
IKU3C	1450	6.4	0	0	0	0	0	0	IKU3P	1450	4.9	0	0	0	0	84	0
IKU3C	1460	2.4	0	0	0	0	0	0	IKU3P	1460	10.9	0	0	0	0	20	0
IKU3C	1470	0.6	0	0	0	0	0	0	IKU3P	1470	19.1	0	0	0	0	0	0
IKU3C	1480	0.1	0	0	0	0	0	0	IKU3P	1480	28.6	0	0	0	0	0	0
IKU3C	1490	0.1	0	0	0	0	0	0	IKU3P	1490	38.5	0	0	0	0	0	0
IKU3C	1500	0.1	0	0	0	0	0	0	IKU3P	1500	48.5	0	0	0	0	0	0
IKU3C	1510	0.1	0	0	0	0	0	0	IKU3P	1510	58.5	0	0	0	0	0	0
IKU3C	1520	0.1	0	0	0	0	0	0	IKU3P	1520	68.5	0	0	0	0	0	0
IKU3C	1530	0.1	0	0	0	0	0	0	IKU3P	1530	78.4	0	0	0	0	0	0
IKU3C	1540	0.1	0	0	0	0	0	0	IKU3P	1540	88.4	0	0	0	0	0	0
Oct-23 (40d 10/31/23); CSize 50; IKV3 1456.00																	
IKV3C	1370	82.7	0	0	0	0	0	0	IKV3P	1370	0.1	0	0	0	0	0	0
IKV3C	1380	72.8	0	0	0	0	0	0	IKV3P	1380	0.1	0	0	0	0	0	0
IKV3C	1390	63	0	0	0	0	0	0	IKV3P	1390	0.2	0	0	0	0	0	0
IKV3C	1400	53.2	0	0	0	0	0	0	IKV3P	1400	0.4	0	0	0	0	0	0
IKV3C	1410	43.8	0	0	0	0	0	0	IKV3P	1410	1	0	0	0	0	0	0
IKV3C	1420	34.9	0	0	0	0	0	0	IKV3P	1420	2	0	0	0	0	0	0
IKV3C	1430	26	0	0	0	0	20	20	IKV3P	1430	3.8	0	0	0	0	0	0
IKV3C	1440	19.5	0	0	0	0	20	20	IKV3P	1440	6.5	0	0	0	0	0	0
IKV3C	1450	13.5	0	0	0	0	0	0	IKV3P	1450	10.5	0	0	0	0	0	0
IKV3C	1460	8.8	0	0	0	0	0	0	IKV3P	1460	15.8	0	0	0	0	24	24
IKV3C	1470	5.4	0	0	0	0	0	0	IKV3P	1470	22.4	0	0	0	0	20	20
IKV3C	1480	3.1	0	0	0	0	0	0	IKV3P	1480	30	0	0	0	0	0	0
IKV3C	1490	1.7	0	0	0	0	0	0	IKV3P	1490	38.5	0	0	0	0	0	0
IKV3C	1500	0.8	0	0	0	0	0	0	IKV3P	1500	47.7	0	0	0	0	0	0
IKV3C	1510	0.4	0	0	0	0	0	0	IKV3P	1510	57.2	0	0	0	0	0	0
IKV3C	1520	0.2	0	0	0	0	0	0	IKV3P	1520	66.9	0	0	0	0	0	0
Dec-23 (99d 12/29/23); CSize 50; IKZ3 1457.00																	
IKZ3C	1300	153.2	0	0	0	0	0	0	IKZ3P	1300	0.1	0	0	0	0	0	0
IKZ3C	1320	133.4	0	0	0	0	0	0	IKZ3P	1320	0.1	0	0	0	0	0	0
IKZ3C	1340	113.6	0	0	0	0	0	0	IKZ3P	1340	0.1	0	0	0	0	0	0
IKZ3C	1360	94	0	0	0	0	0	0	IKZ3P	1360	0.3	0	0	0	0	0	0
IKZ3C	1380	74.9	0	0	0	0	0	0	IKZ3P	1380	1	0	0	0	0	0	0
IKZ3C	1400	56.7	0	0	0	0	0	0	IKZ3P	1400	2.7	0	0	0	0	0	0
IKZ3C	1420	40.3	0	0	0	0	0	0	IKZ3P	1420	6.1	0	0	0	0	0	0
IKZ3C	1440	26.6	0	0	0	0	0	0	IKZ3P	1440	12.2	0	0	0	0	0	0
IKZ3C	1460	16	0	0	0	0	0	0	IKZ3P	1460	21.5	0	0	0	0	0	0
IKZ3C	1480	8.8	0	0	0	0	0	0	IKZ3P	1480	34.1	0	0	0	0	0	0
IKZ3C	1500	4.3	0	0	0	0	0	0	IKZ3P	1500	49.4	0	0	0	0	0	0
IKZ3C	1520	1.9	0	0	0	0	0	0	IKZ3P	1520	66.8	0	0	0	0	0	0
Mar-24 (190d 3/29/24); CSize 50; IKH4 1443.50																	
IKH4C	1360	84.7	0	0	0	0	0	0	IKH4P	1360	2.6	0	0	0	0	0	0
IKH4C	1380	67.6	0	0	0	0	0	0	IKH4P	1380	5.1	0	0	0	0	0	0
IKH4C	1400	51.9	0	0	0	0	0	0	IKH4P	1400	9.2	0	0	0	0	0	0
IKH4C	1420	38.3	0	0	0	0	0	0	IKH4P	1420	15.2	0	0	0	0	0	0
IKH4C	1440	27	0	0	0	0	0	0	IKH4P	1440	23.6	0	0	0	0	0	0
IKH4C	1460	18.2	0	0	0	0	0	0	IKH4P	1460	34.4	0	0	0	0	0	0
IKH4C	1480	11.6	0	0	0	0	0	0	IKH4P	1480	47.5	0	0	0	0	0	0
IKH4C	1500	7	0	0	0	0	0	0	IKH4P	1500	62.6	0	0	0	0	0	0

Implied volatility for ATM	Previous day	1D%CHG
SEPTEMBER CALL	6.19	8.39
SEPTEMBER PUT	6.19	8.39
MEAN	6.19	8.39

	10Days	20Days	30Days	60Days	90Days
Current	9.95	9.38	9.44	11.12	11.35
1 week ago	10.48	13.67	12.65	12.32	13.21
1 month ago	10.21	11.46	11.79	12.55	13.35
3 months ago	13.68	14.29	13.45	17.40	16.82
6 months ago	15.28	17.79	15.90	15.35	16.71

Implied volatility for ATM	Previous day	1D%CHG
OCTOBER CALL	6.17	8.35
OCTOBER PUT	6.17	8.37
MEAN	6.17	8.36

Source: Bloomberg

Kenanga Futures Sdn Bhd (353603-X)

General Line: (603) 2172 3888 Fax: (603) 2172 2729 Email: futures@kenanga.com.my

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